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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For September 2021

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2021	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2021	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2021	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2021	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2021	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2021	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2021	2025 On 04-November-21			Bond Future	155.60	155.6181	155.5964	155.6181	4,840.00
09/09/2021	2025 On 03-February-22			Bond Future	155.82	155.8383	155.8158	155.8383	0.00
09/09/2021	2025 On 05-May-22			Bond Future	157.67	157.6978	157.6748	157.6978	0.00
09/09/2021	2025 On 04-August-22			Bond Future	158.00	158.0187	157.9952	158.0187	0.00
09/09/2021	2029 On 04-November-21			Bond Future	115.17	114.8800	115.1731	114.8800	2,964.00
09/09/2021	2029 On 03-February-22			Bond Future	116.51	116.2103	116.5063	116.2103	0.00
09/09/2021	2029 On 05-May-22			Bond Future	116.70	116.3990	116.6984	116.3990	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2021	2029 On 04-August-22			Bond Future	118.13	117.8284	118.1314	117.8284	0.00
09/09/2021	2030 On 04-November-21			Bond Future	8.95	96.8542	8.9452	96.8542	99,404.00
09/09/2021	2030 On 04-November-21	10.61	Call	Bond Future	8700	9	8700	9	0.00
09/09/2021	2030 On 04-November-21	10.59	Call	Bond Future	8604	9	8604	9	0.00
09/09/2021	2030 On 04-November-21	8.77	Call	Bond Future	1026	1	1026	1	300.00
09/09/2021	2030 On 04-November-21	11.44	Call	Bond Future	12613	13	12613	13	0.00
09/09/2021	2030 On 04-November-21	8.75	Call	Bond Future	981	1	981	1	3,250.00
09/09/2021	2030 On 04-November-21	9.30	Call	Bond Future	2665	3	2665	3	0.00
09/09/2021	2030 On 04-November-21	9.90	Call	Bond Future	5290	5	5290	5	29.00
09/09/2021	2030 On 04-November-21	10.60	Call	Bond Future	8652	9	8652	9	0.00
09/09/2021	2030 On 04-November-21	8.27	Call	Bond Future	253	0	253	0	300.00
09/09/2021	2030 On 04-November-21	11.26	Call	Bond Future	11780	12	11780	12	0.00
09/09/2021	2030 On 04-November-21	9.20	Call	Bond Future	2293	2	2293	2	29.00
09/09/2021	2030 On 04-November-21	9.35	Call	Bond Future	2861	3	2861	3	0.00
09/09/2021	2030 On 04-November-21	9.35	Put	Bond Future	653	1	653	1	9,100.00
09/09/2021	2030 On 04-November-21	9.30	Put	Bond Future	726	1	726	1	0.00
09/09/2021	2030 On 04-November-21	8.77	Put	Bond Future	2002	2	2002	2	0.00
09/09/2021	2030 On 04-November-21	11.44	Put	Bond Future	2	0	2	0	300.00
09/09/2021	2030 On 04-November-21	10.60	Put	Bond Future	30	0	30	0	0.00
09/09/2021	2030 On 04-November-21	10.59	Put	Bond Future	31	0	31	0	0.00
09/09/2021	2030 On 04-November-21	8.27	Put	Bond Future	4088	4	4088	4	0.00
09/09/2021	2030 On 04-November-21	9.20	Put	Bond Future	895	1	895	1	0.00
09/09/2021	2030 On 04-November-21	8.75	Put	Bond Future	2070	2	2070	2	0.00
09/09/2021	2030 On 04-November-21	11.26	Put	Bond Future	4	0	4	0	29.00
09/09/2021	2030 On 04-November-21	9.90	Put	Bond Future	186	0	186	0	0.00
09/09/2021	2030 On 04-November-21	10.61	Put	Bond Future	29	0	29	0	0.00
09/09/2021	2030 On 03-February-22			Bond Future	9.13	93.9479	9.1344	93.9479	0.00
09/09/2021	2030 On 03-February-22	9.44	Call	Bond Future	3174	3	3174	3	0.00
09/09/2021	2030 On 03-February-22	9.43	Call	Bond Future	3141	3	3141	3	0.00
09/09/2021	2030 On 03-February-22	9.78	Call	Bond Future	4393	4	4393	4	0.00
09/09/2021	2030 On 03-February-22	10.85	Call	Bond Future	8893	9	8893	9	0.00
09/09/2021	2030 On 03-February-22	9.60	Call	Bond Future	3726	4	3726	4	1,000.00
09/09/2021	2030 On 03-February-22	9.45	Call	Bond Future	3207	3	3207	3	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2021	2030 On 03-February-22	9.35	Call	Bond Future	2884	3	2884	3	0.00
09/09/2021	2030 On 03-February-22	8.39	Call	Bond Future	706	1	706	1	101.00
09/09/2021	2030 On 03-February-22	8.85	Call	Bond Future	1534	2	1534	2	1,000.00
09/09/2021	2030 On 03-February-22	8.85	Put	Bond Future	3072	3	3072	3	0.00
09/09/2021	2030 On 03-February-22	9.35	Put	Bond Future	1740	2	1740	2	101.00
09/09/2021	2030 On 03-February-22	8.39	Put	Bond Future	4800	5	4800	5	0.00
09/09/2021	2030 On 03-February-22	9.45	Put	Bond Future	1538	2	1538	2	0.00
09/09/2021	2030 On 03-February-22	10.85	Put	Bond Future	261	0	261	0	1,000.00
09/09/2021	2030 On 03-February-22	9.60	Put	Bond Future	1277	1	1277	1	0.00
09/09/2021	2030 On 03-February-22	9.78	Put	Bond Future	1018	1	1018	1	101.00
09/09/2021	2030 On 03-February-22	9.43	Put	Bond Future	1577	2	1577	2	0.00
09/09/2021	2030 On 03-February-22	9.44	Put	Bond Future	1557	2	1557	2	0.00
09/09/2021	2030 On 05-May-22			Bond Future	9.33	95.0471	9.3329	95.0471	0.00
09/09/2021	2030 On 05-May-22	10.20	Call	Bond Future	5620	6	5620	6	0.00
09/09/2021	2030 On 05-May-22	10.19	Call	Bond Future	5583	6	5583	6	0.00
09/09/2021	2030 On 05-May-22	9.35	Call	Bond Future	2837	3	2837	3	0.00
09/09/2021	2030 On 05-May-22	8.89	Call	Bond Future	1739	2	1739	2	1,800.00
09/09/2021	2030 On 05-May-22	11.04	Call	Bond Future	8910	9	8910	9	0.00
09/09/2021	2030 On 05-May-22	8.81	Call	Bond Future	1579	2	1579	2	200.00
09/09/2021	2030 On 05-May-22	7.73	Call	Bond Future	317	0	317	0	200.00
09/09/2021	2030 On 05-May-22	10.21	Call	Bond Future	5657	6	5657	6	0.00
09/09/2021	2030 On 05-May-22	9.95	Call	Bond Future	4718	5	4718	5	0.00
09/09/2021	2030 On 05-May-22	8.47	Call	Bond Future	998	1	998	1	1,073.00
09/09/2021	2030 On 05-May-22	8.14	Call	Bond Future	605	1	605	1	1,800.00
09/09/2021	2030 On 05-May-22	8.89	Put	Bond Future	4065	4	4065	4	0.00
09/09/2021	2030 On 05-May-22	8.81	Put	Bond Future	4332	4	4332	4	0.00
09/09/2021	2030 On 05-May-22	8.14	Put	Bond Future	7040	7	7040	7	0.00
09/09/2021	2030 On 05-May-22	10.21	Put	Bond Future	1261	1	1261	1	0.00
09/09/2021	2030 On 05-May-22	7.73	Put	Bond Future	9093	9	9093	9	0.00
09/09/2021	2030 On 05-May-22	11.04	Put	Bond Future	597	1	597	1	1,800.00
09/09/2021	2030 On 05-May-22	9.35	Put	Bond Future	2748	3	2748	3	1,073.00
09/09/2021	2030 On 05-May-22	8.47	Put	Bond Future	5598	6	5598	6	0.00
09/09/2021	2030 On 05-May-22	10.19	Put	Bond Future	1285	1	1285	1	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2021	2030 On 05-May-22	9.95	Put	Bond Future	1597	2	1597	2	1,073.00
09/09/2021	2030 On 05-May-22	10.20	Put	Bond Future	1273	1	1273	1	200.00
09/09/2021	2030 On 04-August-22			Bond Future	9.55	92.1405	9.5469	92.1405	0.00
09/09/2021	2030 On 04-August-22	9.55	Call	Bond Future	3160	3	3160	3	0.00
09/09/2021	2030 On 04-August-22	9.54	Call	Bond Future	3134	3	3134	3	0.00
09/09/2021	2030 On 04-August-22	9.56	Call	Bond Future	3187	3	3187	3	0.00
09/09/2021	2030 On 04-August-22	9.56	Put	Bond Future	3122	3	3122	3	0.00
09/09/2021	2030 On 04-August-22	9.54	Put	Bond Future	3169	3	3169	3	0.00
09/09/2021	2030 On 04-August-22	9.55	Put	Bond Future	3145	3	3145	3	0.00
09/09/2021	2032 On 04-November-21			Bond Future	9.62	92.1080	9.6229	92.1080	126,441.00
09/09/2021	2032 On 04-November-21	11.71	Call	Bond Future	11610	12	11610	12	0.00
09/09/2021	2032 On 04-November-21	9.33	Call	Bond Future	828	1	828	1	700.00
09/09/2021	2032 On 04-November-21	12.81	Call	Bond Future	16911	17	16911	17	0.00
09/09/2021	2032 On 04-November-21	11.70	Call	Bond Future	11560	12	11560	12	0.00
09/09/2021	2032 On 04-November-21	11.69	Call	Bond Future	11510	12	11510	12	0.00
09/09/2021	2032 On 04-November-21	9.83	Call	Bond Future	2332	2	2332	2	700.00
09/09/2021	2032 On 04-November-21	11.71	Put	Bond Future	11	0	11	0	0.00
09/09/2021	2032 On 04-November-21	12.81	Put	Bond Future	0	0	0	0	700.00
09/09/2021	2032 On 04-November-21	9.83	Put	Bond Future	1082	1	1082	1	0.00
09/09/2021	2032 On 04-November-21	11.69	Put	Bond Future	12	0	12	0	0.00
09/09/2021	2032 On 04-November-21	9.33	Put	Bond Future	2635	3	2635	3	0.00
09/09/2021	2032 On 04-November-21	11.70	Put	Bond Future	11	0	11	0	0.00
09/09/2021	2032 On 03-February-22			Bond Future	9.82	93.1520	9.8150	93.1520	0.00
09/09/2021	2032 On 03-February-22	10.44	Call	Bond Future	4827	5	4827	5	0.00
09/09/2021	2032 On 03-February-22	10.45	Call	Bond Future	4869	5	4869	5	0.00
09/09/2021	2032 On 03-February-22	8.91	Call	Bond Future	543	1	543	1	198.00
09/09/2021	2032 On 03-February-22	10.14	Call	Bond Future	3635	4	3635	4	0.00
09/09/2021	2032 On 03-February-22	9.14	Call	Bond Future	890	1	890	1	97.00
09/09/2021	2032 On 03-February-22	10.95	Call	Bond Future	7065	7	7065	7	0.00
09/09/2021	2032 On 03-February-22	10.35	Call	Bond Future	4456	5	4456	5	0.00
09/09/2021	2032 On 03-February-22	9.57	Call	Bond Future	1830	2	1830	2	1,050.00
09/09/2021	2032 On 03-February-22	9.62	Call	Bond Future	1962	2	1962	2	210.00
09/09/2021	2032 On 03-February-22	10.43	Call	Bond Future	4785	5	4785	5	0.00



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09/09/2021	2032 On 03-February-22	10.42	Call	Bond Future	4744	5	4744	5	0.00
09/09/2021	2032 On 03-February-22	9.81	Call	Bond Future	2511	3	2511	3	0.00
09/09/2021	2032 On 03-February-22	10.66	Call	Bond Future	5769	6	5769	6	0.00
09/09/2021	2032 On 03-February-22	9.58	Call	Bond Future	1856	2	1856	2	400.00
09/09/2021	2032 On 03-February-22	11.13	Call	Bond Future	7890	8	7890	8	0.00
09/09/2021	2032 On 03-February-22	10.53	Call	Bond Future	5207	5	5207	5	0.00
09/09/2021	2032 On 03-February-22	9.67	Call	Bond Future	2099	2	2099	2	0.00
09/09/2021	2032 On 03-February-22	10.65	Call	Bond Future	5725	6	5725	6	0.00
09/09/2021	2032 On 03-February-22	10.65	Put	Bond Future	968	1	968	1	1,050.00
09/09/2021	2032 On 03-February-22	10.53	Put	Bond Future	1112	1	1112	1	210.00
09/09/2021	2032 On 03-February-22	11.13	Put	Bond Future	550	1	550	1	210.00
09/09/2021	2032 On 03-February-22	10.66	Put	Bond Future	957	1	957	1	97.00
09/09/2021	2032 On 03-February-22	10.35	Put	Bond Future	1368	1	1368	1	400.00
09/09/2021	2032 On 03-February-22	9.58	Put	Bond Future	3259	3	3259	3	0.00
09/09/2021	2032 On 03-February-22	9.81	Put	Bond Future	2541	2	2541	2	198.00
09/09/2021	2032 On 03-February-22	8.91	Put	Bond Future	6108	6	6108	6	0.00
09/09/2021	2032 On 03-February-22	10.42	Put	Bond Future	1262	1	1262	1	0.00
09/09/2021	2032 On 03-February-22	10.45	Put	Bond Future	1220	1	1220	1	198.00
09/09/2021	2032 On 03-February-22	10.43	Put	Bond Future	1248	1	1248	1	0.00
09/09/2021	2032 On 03-February-22	9.67	Put	Bond Future	2962	3	2962	3	1,050.00
09/09/2021	2032 On 03-February-22	9.57	Put	Bond Future	3293	3	3293	3	0.00
09/09/2021	2032 On 03-February-22	9.62	Put	Bond Future	3124	3	3124	3	0.00
09/09/2021	2032 On 03-February-22	10.95	Put	Bond Future	680	1	680	1	400.00
09/09/2021	2032 On 03-February-22	10.14	Put	Bond Future	1742	2	1742	2	97.00
09/09/2021	2032 On 03-February-22	9.14	Put	Bond Future	4998	5	4998	5	0.00
09/09/2021	2032 On 03-February-22	10.44	Put	Bond Future	1234	1	1234	1	0.00
09/09/2021	2032 On 05-May-22			Bond Future	10.01	90.0954	10.0123	90.0954	0.00
09/09/2021	2032 On 05-May-22	11.04	Call	Bond Future	6890	7	6890	7	0.00
09/09/2021	2032 On 05-May-22	11.02	Call	Bond Future	6807	7	6807	7	0.00
09/09/2021	2032 On 05-May-22	10.18	Call	Bond Future	3644	4	3644	4	780.00
09/09/2021	2032 On 05-May-22	9.58	Call	Bond Future	1967	2	1967	2	780.00
09/09/2021	2032 On 05-May-22	11.03	Call	Bond Future	6848	7	6848	7	0.00
09/09/2021	2032 On 05-May-22	11.18	Call	Bond Future	7476	8	7476	8	0.00



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09/09/2021	2032 On 05-May-22	11.18	Put	Bond Future	1107	1	1107	1	780.00
09/09/2021	2032 On 05-May-22	11.03	Put	Bond Future	1262	1	1262	1	0.00
09/09/2021	2032 On 05-May-22	11.02	Put	Bond Future	1273	1	1273	1	0.00
09/09/2021	2032 On 05-May-22	10.18	Put	Bond Future	2690	3	2690	3	0.00
09/09/2021	2032 On 05-May-22	9.58	Put	Bond Future	4490	4	4490	4	0.00
09/09/2021	2032 On 05-May-22	11.04	Put	Bond Future	1251	1	1251	1	0.00
09/09/2021	2032 On 04-August-22			Bond Future	10.22	91.1317	10.2179	91.1317	0.00
09/09/2021	2032 On 04-August-22	10.21	Call	Bond Future	3533	4	3533	4	0.00
09/09/2021	2032 On 04-August-22	10.20	Call	Bond Future	3504	4	3504	4	0.00
09/09/2021	2032 On 04-August-22	10.22	Call	Bond Future	3562	4	3562	4	0.00
09/09/2021	2032 On 04-August-22	10.20	Put	Bond Future	3604	4	3604	4	0.00
09/09/2021	2032 On 04-August-22	10.21	Put	Bond Future	3577	4	3577	4	0.00
09/09/2021	2032 On 04-August-22	10.22	Put	Bond Future	3551	4	3551	4	0.00
09/09/2021	2033 On 04-November-21			Bond Future	108.80	108.7936	108.8012	108.7936	8,979.00
09/09/2021	2033 On 03-February-22			Bond Future	110.06	110.0532	110.0605	110.0532	0.00
09/09/2021	2033 On 05-May-22			Bond Future	110.10	110.0883	110.0955	110.0883	0.00
09/09/2021	2033 On 04-August-22			Bond Future	111.45	111.4403	111.4474	111.4403	0.00
09/09/2021	2037 On 04-November-21			Bond Future	10.41	87.9370	10.4137	87.9370	121,572.00
09/09/2021	2037 On 04-November-21	12.82	Call	Bond Future	14170	14	14170	14	0.00
09/09/2021	2037 On 04-November-21	12.81	Call	Bond Future	14119	14	14119	14	0.00
09/09/2021	2037 On 04-November-21	12.83	Call	Bond Future	14221	14	14221	14	0.00
09/09/2021	2037 On 04-November-21	12.30	Call	Bond Future	11450	12	11450	12	0.00
09/09/2021	2037 On 04-November-21	11.49	Call	Bond Future	7015	7	7015	7	600.00
09/09/2021	2037 On 04-November-21	12.30	Put	Bond Future	29	0	29	0	600.00
09/09/2021	2037 On 04-November-21	11.49	Put	Bond Future	198	0	198	0	0.00
09/09/2021	2037 On 04-November-21	12.82	Put	Bond Future	6	0	6	0	0.00
09/09/2021	2037 On 04-November-21	12.81	Put	Bond Future	6	0	6	0	0.00
09/09/2021	2037 On 04-November-21	12.83	Put	Bond Future	6	0	6	0	0.00
09/09/2021	2037 On 03-February-22			Bond Future	10.60	84.6794	10.6002	84.6794	0.00
09/09/2021	2037 On 03-February-22	11.47	Call	Bond Future	6425	7	6425	7	0.00
09/09/2021	2037 On 03-February-22	11.46	Call	Bond Future	6377	6	6377	6	0.00
09/09/2021	2037 On 03-February-22	11.45	Call	Bond Future	6330	6	6330	6	0.00
09/09/2021	2037 On 03-February-22	11.47	Put	Bond Future	998	1	998	1	0.00



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09/09/2021	2037 On 03-February-22	11.45	Put	Bond Future	1021	1	1021	1	0.00
09/09/2021	2037 On 03-February-22	11.46	Put	Bond Future	1010	1	1010	1	0.00
09/09/2021	2037 On 05-May-22			Bond Future	10.79	85.6703	10.7917	85.6703	0.00
09/09/2021	2037 On 05-May-22	11.84	Call	Bond Future	7743	8	7743	8	0.00
09/09/2021	2037 On 05-May-22	11.83	Call	Bond Future	7698	8	7698	8	0.00
09/09/2021	2037 On 05-May-22	11.82	Call	Bond Future	7653	8	7653	8	0.00
09/09/2021	2037 On 05-May-22	11.84	Put	Bond Future	1434	1	1434	1	0.00
09/09/2021	2037 On 05-May-22	11.82	Put	Bond Future	1458	1	1458	1	0.00
09/09/2021	2037 On 05-May-22	11.83	Put	Bond Future	1446	1	1446	1	0.00
09/09/2021	2037 On 04-August-22			Bond Future	11.00	82.3992	10.9950	82.3992	0.00
09/09/2021	2037 On 04-August-22	10.91	Call	Bond Future	3756	4	3756	4	0.00
09/09/2021	2037 On 04-August-22	11.42	Call	Bond Future	5497	6	5497	6	0.00
09/09/2021	2037 On 04-August-22	10.10	Call	Bond Future	1667	2	1667	2	50.00
09/09/2021	2037 On 04-August-22	10.90	Call	Bond Future	3725	4	3725	4	0.00
09/09/2021	2037 On 04-August-22	10.89	Call	Bond Future	3695	4	3695	4	0.00
09/09/2021	2037 On 04-August-22	10.89	Put	Bond Future	4350	4	4350	4	0.00
09/09/2021	2037 On 04-August-22	10.91	Put	Bond Future	4286	4	4286	4	0.00
09/09/2021	2037 On 04-August-22	11.42	Put	Bond Future	2923	3	2923	3	50.00
09/09/2021	2037 On 04-August-22	10.10	Put	Bond Future	7504	7	7504	7	0.00
09/09/2021	2037 On 04-August-22	10.90	Put	Bond Future	4318	4	4318	4	50.00
09/09/2021	2038 On 04-November-21			Bond Future	121.49	121.0082	121.4914	121.0082	5,949.00
09/09/2021	2038 On 03-February-22			Bond Future	121.12	120.6300	121.1184	120.6300	0.00
09/09/2021	2038 On 05-May-22			Bond Future	122.56	122.0696	122.5636	122.0696	0.00
09/09/2021	2038 On 04-August-22			Bond Future	122.25	121.7511	122.2510	121.7511	0.00
09/09/2021	2040 On 04-November-21			Bond Future	10.55	90.1331	10.5508	90.1331	81,689.00
09/09/2021	2040 On 04-November-21	12.91	Call	Bond Future	14762	15	14762	15	0.00
09/09/2021	2040 On 04-November-21	12.89	Call	Bond Future	14655	15	14655	15	0.00
09/09/2021	2040 On 04-November-21	12.90	Call	Bond Future	14708	15	14708	15	0.00
09/09/2021	2040 On 04-November-21	12.90	Put	Bond Future	9	0	9	0	0.00
09/09/2021	2040 On 04-November-21	12.89	Put	Bond Future	10	0	10	0	0.00
09/09/2021	2040 On 04-November-21	12.91	Put	Bond Future	9	0	9	0	0.00
09/09/2021	2040 On 03-February-22			Bond Future	10.73	86.6502	10.7327	86.6502	0.00
09/09/2021	2040 On 03-February-22	11.58	Call	Bond Future	6795	7	6795	7	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2021	2040 On 03-February-22	11.57	Call	Bond Future	6745	7	6745	7	0.00
09/09/2021	2040 On 03-February-22	11.59	Call	Bond Future	6846	7	6846	7	0.00
09/09/2021	2040 On 03-February-22	11.57	Put	Bond Future	1152	1	1152	1	0.00
09/09/2021	2040 On 03-February-22	11.58	Put	Bond Future	1139	1	1139	1	0.00
09/09/2021	2040 On 03-February-22	11.59	Put	Bond Future	1126	1	1126	1	0.00
09/09/2021	2040 On 05-May-22			Bond Future	10.92	87.6642	10.9189	87.6642	0.00
09/09/2021	2040 On 05-May-22	11.91	Call	Bond Future	7945	8	7945	8	0.00
09/09/2021	2040 On 05-May-22	11.90	Call	Bond Future	7898	8	7898	8	0.00
09/09/2021	2040 On 05-May-22	9.82	Call	Bond Future	897	1	897	1	1,200.00
09/09/2021	2040 On 05-May-22	10.57	Call	Bond Future	2577	3	2577	3	1,200.00
09/09/2021	2040 On 05-May-22	13.04	Call	Bond Future	13412	14	13412	14	0.00
09/09/2021	2040 On 05-May-22	11.92	Call	Bond Future	7993	8	7993	8	0.00
09/09/2021	2040 On 05-May-22	11.92	Put	Bond Future	1544	2	1544	2	0.00
09/09/2021	2040 On 05-May-22	10.57	Put	Bond Future	5022	5	5022	5	0.00
09/09/2021	2040 On 05-May-22	11.91	Put	Bond Future	1557	2	1557	2	0.00
09/09/2021	2040 On 05-May-22	13.04	Put	Bond Future	631	1	631	1	1,200.00
09/09/2021	2040 On 05-May-22	11.90	Put	Bond Future	1571	2	1571	2	0.00
09/09/2021	2040 On 05-May-22	9.82	Put	Bond Future	8982	9	8982	9	0.00
09/09/2021	2040 On 04-August-22			Bond Future	11.12	84.1653	11.1164	84.1653	0.00
09/09/2021	2040 On 04-August-22	11.04	Call	Bond Future	3993	4	3993	4	0.00
09/09/2021	2040 On 04-August-22	11.03	Call	Bond Future	3960	4	3960	4	0.00
09/09/2021	2040 On 04-August-22	11.05	Call	Bond Future	4027	4	4027	4	0.00
09/09/2021	2040 On 04-August-22	11.05	Put	Bond Future	4471	4	4471	4	0.00
09/09/2021	2040 On 04-August-22	11.03	Put	Bond Future	4538	4	4538	4	0.00
09/09/2021	2040 On 04-August-22	11.04	Put	Bond Future	4504	4	4504	4	0.00
09/09/2021	2044 On 04-November-21			Bond Future	10.59	86.8108	10.5904	86.8108	60,612.00
09/09/2021	2044 On 04-November-21	12.90	Call	Bond Future	14565	15	14565	15	0.00
09/09/2021	2044 On 04-November-21	12.89	Call	Bond Future	14512	15	14512	15	0.00
09/09/2021	2044 On 04-November-21	12.91	Call	Bond Future	14618	15	14618	15	0.00
09/09/2021	2044 On 04-November-21	12.91	Put	Bond Future	12	0	12	0	0.00
09/09/2021	2044 On 04-November-21	12.89	Put	Bond Future	12	0	12	0	0.00
09/09/2021	2044 On 04-November-21	12.90	Put	Bond Future	12	0	12	0	0.00
09/09/2021	2044 On 03-February-22			Bond Future	10.76	83.4153	10.7631	83.4153	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2021	2044 On 03-February-22	11.61	Call	Bond Future	6886	7	6886	7	0.00
09/09/2021	2044 On 03-February-22	11.60	Call	Bond Future	6835	7	6835	7	0.00
09/09/2021	2044 On 03-February-22	11.59	Call	Bond Future	6784	7	6784	7	0.00
09/09/2021	2044 On 03-February-22	11.59	Put	Bond Future	1176	1	1176	1	0.00
09/09/2021	2044 On 03-February-22	11.60	Put	Bond Future	1163	1	1163	1	0.00
09/09/2021	2044 On 03-February-22	11.61	Put	Bond Future	1150	1	1150	1	0.00
09/09/2021	2044 On 05-May-22			Bond Future	10.94	84.3916	10.9395	84.3916	0.00
09/09/2021	2044 On 05-May-22	11.93	Call	Bond Future	8038	8	8038	8	0.00
09/09/2021	2044 On 05-May-22	11.92	Call	Bond Future	7990	8	7990	8	0.00
09/09/2021	2044 On 05-May-22	11.91	Call	Bond Future	7942	8	7942	8	0.00
09/09/2021	2044 On 05-May-22	11.91	Put	Bond Future	1592	2	1592	2	0.00
09/09/2021	2044 On 05-May-22	11.92	Put	Bond Future	1579	2	1579	2	0.00
09/09/2021	2044 On 05-May-22	11.93	Put	Bond Future	1566	2	1566	2	0.00
09/09/2021	2044 On 04-August-22			Bond Future	11.13	80.9802	11.1262	80.9802	0.00
09/09/2021	2044 On 04-August-22	11.10	Call	Bond Future	4191	4	4191	4	0.00
09/09/2021	2044 On 04-August-22	11.09	Call	Bond Future	4156	4	4156	4	0.00
09/09/2021	2044 On 04-August-22	11.08	Call	Bond Future	4122	4	4122	4	0.00
09/09/2021	2044 On 04-August-22	11.08	Put	Bond Future	4437	4	4437	4	0.00
09/09/2021	2044 On 04-August-22	11.09	Put	Bond Future	4403	4	4403	4	0.00
09/09/2021	2044 On 04-August-22	11.10	Put	Bond Future	4369	4	4369	4	0.00
09/09/2021	2046 On 04-November-21			Bond Future	109.22	108.5643	109.2205	108.5643	17,210.00
09/09/2021	2046 On 03-February-22			Bond Future	110.48	109.8215	110.4847	109.8215	0.00
09/09/2021	2046 On 05-May-22			Bond Future	109.92	109.2498	109.9208	109.2498	0.00
09/09/2021	2046 On 04-August-22			Bond Future	111.27	110.5917	111.2707	110.5917	0.00
09/09/2021	2050 On 04-November-21			Bond Future	112.49	112.3735	112.4868	112.3735	8,607.00
09/09/2021	2050 On 03-February-22			Bond Future	111.81	111.6970	111.8114	111.6970	0.00
09/09/2021	2050 On 05-May-22			Bond Future	113.15	113.0298	113.1454	113.0298	0.00
09/09/2021	2050 On 04-August-22			Bond Future	112.52	112.4001	112.5169	112.4001	0.00
09/09/2021	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2021	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2021	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2021	AL37 On 04-November-21			Index Future	808.10	808.6790	808.1010	808.6790	0.00
09/09/2021	AL37 On 03-February-22			Index Future	817.26	817.8430	817.2560	817.8430	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2021	AL37 On 05-May-22			Index Future	826.81	827.4040	826.8070	827.4040	0.00
09/09/2021	AL37 On 04-August-22			Index Future	836.66	837.2640	836.6600	837.2640	0.00
09/09/2021	AL7T On 04-November-21			Index Future	930.00	931.0430	930.0010	931.0430	0.00
09/09/2021	AL7T On 03-February-22			Index Future	940.54	941.5940	940.5370	941.5940	0.00
09/09/2021	AL7T On 05-May-22			Index Future	951.53	952.6010	951.5300	952.6010	0.00
09/09/2021	AL7T On 04-August-22			Index Future	962.87	963.9530	962.8690	963.9530	0.00
09/09/2021	ALBI On 04-November-21			Index Future	819.17	819.9460	819.1710	819.9460	119.00
09/09/2021	ALBI On 03-February-22			Index Future	828.45	829.2380	828.4510	829.2380	0.00
09/09/2021	ALBI On 05-May-22			Index Future	838.13	838.9310	838.1340	838.9310	0.00
09/09/2021	ALBI On 04-August-22			Index Future	848.12	848.9290	848.1210	848.9290	0.00
09/09/2021	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2021	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2021	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2021	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2021	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2021	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2021	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2021	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2021	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2021	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2021	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2021	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2021	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2021	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2021	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2021	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
09/09/2021	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2021	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2021	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2021	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2021	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2021	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2021	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2021	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2021	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2021	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2021	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2021	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2021	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2021	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/09/2021	ES33 On 04-November-21			Bond Future	11.16	77.4663	11.1620	77.4663	350.00
09/09/2021	ES33 On 03-February-22			Bond Future	11.40	78.3632	11.3982	78.3632	0.00
09/09/2021	ES33 On 05-May-22			Bond Future	11.64	75.5211	11.6363	75.5211	0.00
09/09/2021	ES33 On 04-August-22			Bond Future	11.89	76.4012	11.8852	76.4012	0.00
09/09/2021	ES42 On 04-November-21			Bond Future	11.65	76.0571	11.6487	76.0571	4,779.00
09/09/2021	ES42 On 03-February-22			Bond Future	11.86	76.9383	11.8631	76.9383	0.00
09/09/2021	ES42 On 05-May-22			Bond Future	12.09	73.5983	12.0867	73.5983	0.00
09/09/2021	ES42 On 04-August-22			Bond Future	12.31	74.4545	12.3141	74.4545	0.00
09/09/2021	GOVI On 04-November-21			GOVI	808.90	809.6440	808.8960	809.6440	991.00
09/09/2021	GOVI On 04-November-21	728.42	Call	GOVI	804760	81	804760	81	0.00
09/09/2021	GOVI On 04-November-21	728.40	Call	GOVI	804960	81	804960	81	0.00
09/09/2021	GOVI On 04-November-21	728.41	Call	GOVI	804860	81	804860	81	0.00
09/09/2021	GOVI On 04-November-21	728.41	Put	GOVI	0	0	0	0	0.00
09/09/2021	GOVI On 04-November-21	728.40	Put	GOVI	0	0	0	0	0.00
09/09/2021	GOVI On 04-November-21	728.42	Put	GOVI	0	0	0	0	0.00
09/09/2021	GOVI On 03-February-22			GOVI	818.06	818.8190	818.0600	818.8190	0.00
09/09/2021	GOVI On 03-February-22	792.75	Call	GOVI	253100	26	253100	26	0.00
09/09/2021	GOVI On 03-February-22	792.74	Call	GOVI	253200	26	253200	26	0.00
09/09/2021	GOVI On 03-February-22	792.76	Call	GOVI	253000	26	253000	26	0.00
09/09/2021	GOVI On 03-February-22	792.76	Put	GOVI	0	0	0	0	0.00
09/09/2021	GOVI On 03-February-22	792.74	Put	GOVI	0	0	0	0	0.00
09/09/2021	GOVI On 03-February-22	792.75	Put	GOVI	0	0	0	0	0.00
09/09/2021	GOVI On 05-May-22			GOVI	827.62	828.3900	827.6210	828.3900	0.00
09/09/2021	GOVI On 05-May-22	788.24	Call	GOVI	393810	40	393810	40	0.00
09/09/2021	GOVI On 05-May-22	788.23	Call	GOVI	393910	40	393910	40	0.00
09/09/2021	GOVI On 05-May-22	788.25	Call	GOVI	393710	40	393710	40	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2021	GOVI On 05-May-22	788.25	Put	GOVI	0	0	0	0	0.00
09/09/2021	GOVI On 05-May-22	788.23	Put	GOVI	0	0	0	0	0.00
09/09/2021	GOVI On 05-May-22	788.24	Put	GOVI	0	0	0	0	0.00
09/09/2021	GOVI On 04-August-22			GOVI	837.48	838.2630	837.4830	838.2630	0.00
09/09/2021	GOVI On 04-August-22	819.27	Call	GOVI	182130	19	182130	19	0.00
09/09/2021	GOVI On 04-August-22	819.26	Call	GOVI	182230	19	182230	19	0.00
09/09/2021	GOVI On 04-August-22	819.28	Call	GOVI	182030	19	182030	19	0.00
09/09/2021	GOVI On 04-August-22	819.28	Put	GOVI	0	0	0	0	0.00
09/09/2021	GOVI On 04-August-22	819.26	Put	GOVI	0	0	0	0	0.00
09/09/2021	GOVI On 04-August-22	819.27	Put	GOVI	0	0	0	0	0.00
09/09/2021	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/09/2021	IGOV On 04-November-21			Index Future	298.00	297.4890	297.9980	297.4890	475.00
09/09/2021	IGOV On 03-February-22			Index Future	301.45	300.9340	301.4470	300.9340	0.00
09/09/2021	IGOV On 05-May-22			Index Future	305.04	304.5240	305.0430	304.5240	0.00
09/09/2021	IGOV On 04-August-22			Index Future	308.75	308.2240	308.7490	308.2240	0.00
09/09/2021	IS05 On 21-September-21			Interest Rate Swap	89.42	89.4200	89.4200	89.4200	0.00
09/09/2021	IS05 On 21-December-21			Interest Rate Swap	90.70	90.7000	90.7000	90.7000	51.00
09/09/2021	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
09/09/2021	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
09/09/2021	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
09/09/2021	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
09/09/2021	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
09/09/2021	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
09/09/2021	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
09/09/2021	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
09/09/2021	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
09/09/2021	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
09/09/2021	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
09/09/2021	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
09/09/2021	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
09/09/2021	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
09/09/2021	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
09/09/2021	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2021	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
09/09/2021	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
09/09/2021	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
09/09/2021	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
09/09/2021	JBAF On 15-September-21			Jibar Tradeable Future	3.68	96.3250	3.6750	96.3250	30,000.00
09/09/2021	JBAF On 20-October-21			Jibar Tradeable Future	3.73	96.2750	3.7250	96.2750	0.00
09/09/2021	JBAF On 17-November-21			Jibar Tradeable Future	3.75	96.2500	3.7500	96.2500	0.00
09/09/2021	JBAF On 15-December-21			Jibar Tradeable Future	3.86	96.1350	3.8550	96.1350	0.00
09/09/2021	JBAF On 19-January-22			Jibar Tradeable Future	3.90	96.0900	3.9000	96.0900	0.00
09/09/2021	JBAF On 16-February-22			Jibar Tradeable Future	4.06	95.9300	4.0600	95.9300	0.00
09/09/2021	JBAF On 16-March-22			Jibar Tradeable Future	4.11	95.8900	4.1100	95.8900	0.00
09/09/2021	JBAF On 15-June-22			Jibar Tradeable Future	4.54	95.4650	4.5350	95.4650	472.00
09/09/2021	JBAF On 21-September-22			Jibar Tradeable Future	4.82	95.1900	4.8200	95.1900	0.00
09/09/2021	JBAF On 21-December-22			Jibar Tradeable Future	5.16	94.8500	5.1600	94.8500	68.00
09/09/2021	JBAF On 15-March-23			Jibar Tradeable Future	5.39	94.6350	5.3850	94.6350	0.00
09/09/2021	JBAF On 21-June-23			Jibar Tradeable Future	5.68	94.3450	5.6750	94.3450	0.00
09/09/2021	R023 On 04-November-21			Bond Future	5.02	104.9449	5.0162	104.9449	14,769.00
09/09/2021	R023 On 04-November-21	4.92	Call	Bond Future	97	0	97	0	0.00
09/09/2021	R023 On 04-November-21	4.91	Call	Bond Future	92	0	92	0	0.00
09/09/2021	R023 On 04-November-21	4.90	Call	Bond Future	86	0	86	0	0.00
09/09/2021	R023 On 04-November-21	4.90	Put	Bond Future	236	0	236	0	0.00
09/09/2021	R023 On 04-November-21	4.91	Put	Bond Future	228	0	228	0	0.00
09/09/2021	R023 On 04-November-21	4.92	Put	Bond Future	220	0	220	0	0.00
09/09/2021	R023 On 03-February-22			Bond Future	5.14	106.1341	5.1380	106.1341	0.00
09/09/2021	R023 On 03-February-22	5.07	Call	Bond Future	215	0	215	0	0.00
09/09/2021	R023 On 03-February-22	5.06	Call	Bond Future	209	0	209	0	0.00
09/09/2021	R023 On 03-February-22	5.08	Call	Bond Future	220	0	220	0	0.00
09/09/2021	R023 On 03-February-22	5.08	Put	Bond Future	280	0	280	0	0.00
09/09/2021	R023 On 03-February-22	5.06	Put	Bond Future	290	0	290	0	0.00
09/09/2021	R023 On 03-February-22	5.07	Put	Bond Future	285	0	285	0	0.00
09/09/2021	R023 On 05-May-22			Bond Future	5.26	103.4652	5.2646	103.4652	0.00
09/09/2021	R023 On 05-May-22	6.30	Call	Bond Future	878	1	878	1	0.00
09/09/2021	R023 On 05-May-22	6.29	Call	Bond Future	871	1	871	1	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2021	R023 On 05-May-22	6.31	Call	Bond Future	885	1	885	1	0.00
09/09/2021	R023 On 05-May-22	6.31	Put	Bond Future	60	0	60	0	0.00
09/09/2021	R023 On 05-May-22	6.29	Put	Bond Future	62	0	62	0	0.00
09/09/2021	R023 On 05-May-22	6.30	Put	Bond Future	61	0	61	0	0.00
09/09/2021	R023 On 04-August-22			Bond Future	5.46	104.6817	5.4583	104.6817	0.00
09/09/2021	R023 On 04-August-22	6.04	Call	Bond Future	449	0	449	0	0.00
09/09/2021	R023 On 04-August-22	6.03	Call	Bond Future	445	0	445	0	0.00
09/09/2021	R023 On 04-August-22	6.05	Call	Bond Future	453	0	453	0	0.00
09/09/2021	R023 On 04-August-22	6.05	Put	Bond Future	126	0	126	0	0.00
09/09/2021	R023 On 04-August-22	6.03	Put	Bond Future	129	0	129	0	0.00
09/09/2021	R023 On 04-August-22	6.04	Put	Bond Future	127	0	127	0	0.00
09/09/2021	R035 On 04-November-21			Bond Future	10.20	92.2528	10.1989	92.2528	79,848.00
09/09/2021	R035 On 04-November-21	12.52	Call	Bond Future	13816	14	13816	14	0.00
09/09/2021	R035 On 04-November-21	12.51	Call	Bond Future	13763	14	13763	14	0.00
09/09/2021	R035 On 04-November-21	11.75	Call	Bond Future	9656	10	9656	10	0.00
09/09/2021	R035 On 04-November-21	10.23	Call	Bond Future	1919	2	1919	2	782.00
09/09/2021	R035 On 04-November-21	13.82	Call	Bond Future	20220	20	20220	20	0.00
09/09/2021	R035 On 04-November-21	10.26	Call	Bond Future	2028	2	2028	2	150.00
09/09/2021	R035 On 04-November-21	11.20	Call	Bond Future	6605	7	6605	7	0.00
09/09/2021	R035 On 04-November-21	12.53	Call	Bond Future	13868	14	13868	14	0.00
09/09/2021	R035 On 04-November-21	11.08	Call	Bond Future	5946	6	5946	6	0.00
09/09/2021	R035 On 04-November-21	10.12	Call	Bond Future	1548	2	1548	2	400.00
09/09/2021	R035 On 04-November-21	10.62	Call	Bond Future	3563	4	3563	4	400.00
09/09/2021	R035 On 04-November-21	10.60	Call	Bond Future	3467	4	3467	4	0.00
09/09/2021	R035 On 04-November-21	10.11	Call	Bond Future	1517	2	1517	2	350.00
09/09/2021	R035 On 04-November-21	10.12	Put	Bond Future	2080	2	2080	2	0.00
09/09/2021	R035 On 04-November-21	10.60	Put	Bond Future	836	1	836	1	350.00
09/09/2021	R035 On 04-November-21	10.11	Put	Bond Future	2116	2	2116	2	0.00
09/09/2021	R035 On 04-November-21	11.20	Put	Bond Future	238	0	238	0	350.00
09/09/2021	R035 On 04-November-21	10.62	Put	Bond Future	803	1	803	1	0.00
09/09/2021	R035 On 04-November-21	11.08	Put	Bond Future	308	0	308	0	782.00
09/09/2021	R035 On 04-November-21	10.23	Put	Bond Future	1711	2	1711	2	0.00
09/09/2021	R035 On 04-November-21	12.53	Put	Bond Future	7	0	7	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2021	R035 On 04-November-21	11.75	Put	Bond Future	65	0	65	0	782.00
09/09/2021	R035 On 04-November-21	10.26	Put	Bond Future	1620	2	1620	2	0.00
09/09/2021	R035 On 04-November-21	13.82	Put	Bond Future	0	0	0	0	400.00
09/09/2021	R035 On 04-November-21	12.51	Put	Bond Future	8	0	8	0	0.00
09/09/2021	R035 On 04-November-21	12.52	Put	Bond Future	8	0	8	0	0.00
09/09/2021	R035 On 03-February-22			Bond Future	10.40	93.2982	10.3950	93.2982	0.00
09/09/2021	R035 On 03-February-22	11.24	Call	Bond Future	6318	6	6318	6	0.00
09/09/2021	R035 On 03-February-22	9.70	Call	Bond Future	928	1	928	1	683.00
09/09/2021	R035 On 03-February-22	11.05	Call	Bond Future	5428	6	5428	6	0.00
09/09/2021	R035 On 03-February-22	10.10	Call	Bond Future	1872	2	1872	2	280.00
09/09/2021	R035 On 03-February-22	11.88	Call	Bond Future	9468	10	9468	10	0.00
09/09/2021	R035 On 03-February-22	11.23	Call	Bond Future	6270	6	6270	6	0.00
09/09/2021	R035 On 03-February-22	11.22	Call	Bond Future	6223	6	6223	6	0.00
09/09/2021	R035 On 03-February-22	11.39	Call	Bond Future	7040	7	7040	7	0.00
09/09/2021	R035 On 03-February-22	10.65	Call	Bond Future	3721	4	3721	4	0.00
09/09/2021	R035 On 03-February-22	11.73	Call	Bond Future	8718	9	8718	9	0.00
09/09/2021	R035 On 03-February-22	11.03	Call	Bond Future	5336	5	5336	5	0.00
09/09/2021	R035 On 03-February-22	11.28	Call	Bond Future	6509	7	6509	7	0.00
09/09/2021	R035 On 03-February-22	10.26	Call	Bond Future	2351	2	2351	2	200.00
09/09/2021	R035 On 03-February-22	10.35	Call	Bond Future	2639	3	2639	3	1,600.00
09/09/2021	R035 On 03-February-22	9.92	Call	Bond Future	1401	1	1401	1	200.00
09/09/2021	R035 On 03-February-22	10.61	Call	Bond Future	3566	4	3566	4	0.00
09/09/2021	R035 On 03-February-22	11.11	Call	Bond Future	5705	6	5705	6	0.00
09/09/2021	R035 On 03-February-22	10.61	Put	Bond Future	2182	2	2182	2	200.00
09/09/2021	R035 On 03-February-22	9.92	Put	Bond Future	4571	5	4571	5	0.00
09/09/2021	R035 On 03-February-22	11.05	Put	Bond Future	1306	1	1306	1	1,600.00
09/09/2021	R035 On 03-February-22	10.35	Put	Bond Future	2933	3	2933	3	0.00
09/09/2021	R035 On 03-February-22	11.28	Put	Bond Future	1004	1	1004	1	200.00
09/09/2021	R035 On 03-February-22	10.26	Put	Bond Future	3236	3	3236	3	0.00
09/09/2021	R035 On 03-February-22	11.73	Put	Bond Future	600	1	600	1	280.00
09/09/2021	R035 On 03-February-22	11.39	Put	Bond Future	886	1	886	1	683.00
09/09/2021	R035 On 03-February-22	11.22	Put	Bond Future	1075	1	1075	1	0.00
09/09/2021	R035 On 03-February-22	11.23	Put	Bond Future	1063	1	1063	1	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2021	R035 On 03-February-22	11.88	Put	Bond Future	506	1	506	1	1,800.00
09/09/2021	R035 On 03-February-22	11.11	Put	Bond Future	1219	1	1219	1	200.00
09/09/2021	R035 On 03-February-22	11.03	Put	Bond Future	1336	1	1336	1	280.00
09/09/2021	R035 On 03-February-22	10.10	Put	Bond Future	3822	4	3822	4	0.00
09/09/2021	R035 On 03-February-22	11.24	Put	Bond Future	1051	1	1051	1	0.00
09/09/2021	R035 On 03-February-22	10.65	Put	Bond Future	2082	2	2082	2	683.00
09/09/2021	R035 On 03-February-22	9.70	Put	Bond Future	5621	6	5621	6	0.00
09/09/2021	R035 On 05-May-22			Bond Future	10.59	89.9117	10.5884	89.9117	0.00
09/09/2021	R035 On 05-May-22	11.65	Call	Bond Future	7803	8	7803	8	0.00
09/09/2021	R035 On 05-May-22	11.64	Call	Bond Future	7757	8	7757	8	0.00
09/09/2021	R035 On 05-May-22	11.63	Call	Bond Future	7713	8	7713	8	0.00
09/09/2021	R035 On 05-May-22	11.63	Put	Bond Future	1455	1	1455	1	0.00
09/09/2021	R035 On 05-May-22	11.64	Put	Bond Future	1443	1	1443	1	0.00
09/09/2021	R035 On 05-May-22	11.65	Put	Bond Future	1431	1	1431	1	0.00
09/09/2021	R035 On 04-August-22			Bond Future	10.79	90.9434	10.7918	90.9434	0.00
09/09/2021	R035 On 04-August-22	10.74	Call	Bond Future	3860	4	3860	4	0.00
09/09/2021	R035 On 04-August-22	11.13	Call	Bond Future	5174	5	5174	5	0.00
09/09/2021	R035 On 04-August-22	10.73	Call	Bond Future	3829	4	3829	4	0.00
09/09/2021	R035 On 04-August-22	10.72	Call	Bond Future	3798	4	3798	4	0.00
09/09/2021	R035 On 04-August-22	10.64	Call	Bond Future	3554	4	3554	4	0.00
09/09/2021	R035 On 04-August-22	9.84	Call	Bond Future	1568	2	1568	2	100.00
09/09/2021	R035 On 04-August-22	10.64	Put	Bond Future	4495	4	4495	4	100.00
09/09/2021	R035 On 04-August-22	9.84	Put	Bond Future	7715	8	7715	8	0.00
09/09/2021	R035 On 04-August-22	10.72	Put	Bond Future	4242	4	4242	4	0.00
09/09/2021	R035 On 04-August-22	11.13	Put	Bond Future	3129	3	3129	3	100.00
09/09/2021	R035 On 04-August-22	10.73	Put	Bond Future	4211	4	4211	4	0.00
09/09/2021	R035 On 04-August-22	10.74	Put	Bond Future	4180	4	4180	4	0.00
09/09/2021	R186 On 04-November-21			Bond Future	7.49	116.6997	7.4922	116.6997	63,186.00
09/09/2021	R186 On 04-November-21	8.11	Call	Bond Future	2975	3	2975	3	0.00
09/09/2021	R186 On 04-November-21	8.77	Call	Bond Future	5613	6	5613	6	0.00
09/09/2021	R186 On 04-November-21	8.10	Call	Bond Future	2938	3	2938	3	0.00
09/09/2021	R186 On 04-November-21	8.09	Call	Bond Future	2901	3	2901	3	0.00
09/09/2021	R186 On 04-November-21	7.77	Call	Bond Future	1806	2	1806	2	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2021	R186 On 04-November-21	8.09	Put	Bond Future	246	0	246	0	0.00
09/09/2021	R186 On 04-November-21	8.10	Put	Bond Future	239	0	239	0	0.00
09/09/2021	R186 On 04-November-21	8.77	Put	Bond Future	32	0	32	0	15,177.00
09/09/2021	R186 On 04-November-21	8.11	Put	Bond Future	232	0	232	0	0.00
09/09/2021	R186 On 04-November-21	7.77	Put	Bond Future	562	1	562	1	15,177.00
09/09/2021	R186 On 03-February-22			Bond Future	7.68	112.7408	7.6824	112.7408	0.00
09/09/2021	R186 On 03-February-22	7.29	Call	Bond Future	868	1	868	1	0.00
09/09/2021	R186 On 03-February-22	7.28	Call	Bond Future	853	1	853	1	0.00
09/09/2021	R186 On 03-February-22	7.30	Call	Bond Future	884	1	884	1	0.00
09/09/2021	R186 On 03-February-22	7.30	Put	Bond Future	2533	2	2533	2	0.00
09/09/2021	R186 On 03-February-22	7.28	Put	Bond Future	2590	3	2590	3	0.00
09/09/2021	R186 On 03-February-22	7.29	Put	Bond Future	2561	3	2561	3	0.00
09/09/2021	R186 On 05-May-22			Bond Future	7.89	114.0596	7.8857	114.0596	0.00
09/09/2021	R186 On 05-May-22	8.31	Call	Bond Future	2950	3	2950	3	0.00
09/09/2021	R186 On 05-May-22	8.30	Call	Bond Future	2923	3	2923	3	0.00
09/09/2021	R186 On 05-May-22	7.88	Call	Bond Future	1926	2	1926	2	435.00
09/09/2021	R186 On 05-May-22	8.64	Call	Bond Future	3881	4	3881	4	0.00
09/09/2021	R186 On 05-May-22	8.32	Call	Bond Future	2976	3	2976	3	0.00
09/09/2021	R186 On 05-May-22	7.28	Call	Bond Future	880	1	880	1	435.00
09/09/2021	R186 On 05-May-22	8.32	Put	Bond Future	1239	1	1239	1	0.00
09/09/2021	R186 On 05-May-22	7.28	Put	Bond Future	3363	3	3363	3	0.00
09/09/2021	R186 On 05-May-22	8.64	Put	Bond Future	885	1	885	1	435.00
09/09/2021	R186 On 05-May-22	8.30	Put	Bond Future	1265	1	1265	1	0.00
09/09/2021	R186 On 05-May-22	7.88	Put	Bond Future	1949	2	1949	2	0.00
09/09/2021	R186 On 05-May-22	8.31	Put	Bond Future	1252	1	1252	1	0.00
09/09/2021	R186 On 04-August-22			Bond Future	8.11	110.1023	8.1073	110.1023	0.00
09/09/2021	R186 On 04-August-22	8.14	Call	Bond Future	2299	2	2299	2	0.00
09/09/2021	R186 On 04-August-22	8.13	Call	Bond Future	2279	2	2279	2	0.00
09/09/2021	R186 On 04-August-22	8.15	Call	Bond Future	2320	2	2320	2	0.00
09/09/2021	R186 On 04-August-22	8.15	Put	Bond Future	2157	2	2157	2	0.00
09/09/2021	R186 On 04-August-22	8.13	Put	Bond Future	2192	2	2192	2	0.00
09/09/2021	R186 On 04-August-22	8.14	Put	Bond Future	2174	2	2174	2	0.00
09/09/2021	R197 On 04-November-21			Bond Future	326.89	326.8946	326.8927	326.8946	1,274.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2021	R197 On 03-February-22			Bond Future	322.46	322.4594	322.4565	322.4594	0.00
09/09/2021	R197 On 05-May-22			Bond Future	326.30	326.3075	326.3039	326.3075	0.00
09/09/2021	R197 On 04-August-22			Bond Future	321.93	321.9389	321.9349	321.9389	0.00
09/09/2021	R202 On 04-November-21			Bond Future	241.80	241.5523	241.8042	241.5523	8,313.00
09/09/2021	R202 On 03-February-22			Bond Future	240.24	239.9828	240.2371	239.9828	0.00
09/09/2021	R202 On 05-May-22			Bond Future	243.10	242.8465	243.1031	242.8465	0.00
09/09/2021	R202 On 04-August-22			Bond Future	241.64	241.3798	241.6395	241.3798	0.00
09/09/2021	R209 On 04-November-21			Bond Future	10.18	71.4545	10.1752	71.4545	36,361.00
09/09/2021	R209 On 04-November-21	12.18	Call	Bond Future	10496	11	10496	11	0.00
09/09/2021	R209 On 04-November-21	9.50	Call	Bond Future	241	0	241	0	6,000.00
09/09/2021	R209 On 04-November-21	10.25	Call	Bond Future	1782	2	1782	2	0.00
09/09/2021	R209 On 04-November-21	12.17	Call	Bond Future	10450	11	10450	11	0.00
09/09/2021	R209 On 04-November-21	12.00	Call	Bond Future	9660	10	9660	10	0.00
09/09/2021	R209 On 04-November-21	12.19	Call	Bond Future	10542	11	10542	11	0.00
09/09/2021	R209 On 04-November-21	10.50	Call	Bond Future	2683	3	2683	3	0.00
09/09/2021	R209 On 04-November-21	10.00	Call	Bond Future	1069	1	1069	1	0.00
09/09/2021	R209 On 04-November-21	10.00	Put	Bond Future	2105	2	2105	2	3,100.00
09/09/2021	R209 On 04-November-21	10.25	Put	Bond Future	1345	1	1345	1	9,250.00
09/09/2021	R209 On 04-November-21	12.19	Put	Bond Future	16	0	16	0	0.00
09/09/2021	R209 On 04-November-21	12.00	Put	Bond Future	26	0	26	0	9,000.00
09/09/2021	R209 On 04-November-21	12.18	Put	Bond Future	16	0	16	0	0.00
09/09/2021	R209 On 04-November-21	12.17	Put	Bond Future	17	0	17	0	0.00
09/09/2021	R209 On 04-November-21	10.50	Put	Bond Future	816	1	816	1	150.00
09/09/2021	R209 On 04-November-21	9.50	Put	Bond Future	4356	4	4356	4	0.00
09/09/2021	R209 On 03-February-22			Bond Future	10.35	72.2644	10.3456	72.2644	0.00
09/09/2021	R209 On 03-February-22	11.04	Call	Bond Future	4924	5	4924	5	0.00
09/09/2021	R209 On 03-February-22	11.03	Call	Bond Future	4884	5	4884	5	0.00
09/09/2021	R209 On 03-February-22	11.02	Call	Bond Future	4844	5	4844	5	0.00
09/09/2021	R209 On 03-February-22	11.02	Put	Bond Future	1134	1	1134	1	0.00
09/09/2021	R209 On 03-February-22	11.03	Put	Bond Future	1121	1	1121	1	0.00
09/09/2021	R209 On 03-February-22	11.04	Put	Bond Future	1108	1	1108	1	0.00
09/09/2021	R209 On 05-May-22			Bond Future	10.52	69.9686	10.5188	69.9686	0.00
09/09/2021	R209 On 05-May-22	11.45	Call	Bond Future	6257	6	6257	6	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2021	R209 On 05-May-22	11.44	Call	Bond Future	6218	6	6218	6	0.00
09/09/2021	R209 On 05-May-22	11.43	Call	Bond Future	6179	6	6179	6	0.00
09/09/2021	R209 On 05-May-22	11.43	Put	Bond Future	1348	1	1348	1	0.00
09/09/2021	R209 On 05-May-22	11.44	Put	Bond Future	1336	1	1336	1	0.00
09/09/2021	R209 On 05-May-22	11.45	Put	Bond Future	1325	1	1325	1	0.00
09/09/2021	R209 On 04-August-22			Bond Future	10.70	70.7716	10.6973	70.7716	0.00
09/09/2021	R209 On 04-August-22	10.59	Call	Bond Future	3168	3	3168	3	0.00
09/09/2021	R209 On 04-August-22	10.57	Call	Bond Future	3115	3	3115	3	0.00
09/09/2021	R209 On 04-August-22	10.58	Call	Bond Future	3142	3	3142	3	0.00
09/09/2021	R209 On 04-August-22	10.58	Put	Bond Future	3784	4	3784	4	0.00
09/09/2021	R209 On 04-August-22	10.57	Put	Bond Future	3813	4	3813	4	0.00
09/09/2021	R209 On 04-August-22	10.59	Put	Bond Future	3756	4	3756	4	0.00
09/09/2021	R210 On 04-November-21			Bond Future	212.86	212.3478	212.8648	212.3478	1,486.00
09/09/2021	R210 On 03-February-22			Bond Future	215.33	214.8066	215.3288	214.8066	0.00
09/09/2021	R210 On 05-May-22			Bond Future	215.04	214.5165	215.0447	214.5165	0.00
09/09/2021	R210 On 04-August-22			Bond Future	217.69	217.1511	217.6855	217.1511	0.00
09/09/2021	R212 On 04-November-21			Bond Future	175.03	174.9937	175.0329	174.9937	1,025.00
09/09/2021	R213 On 04-November-21			Bond Future	9.29	87.3482	9.2948	87.3482	10,562.00
09/09/2021	R213 On 04-November-21	11.10	Call	Bond Future	9358	9	9358	9	0.00
09/09/2021	R213 On 04-November-21	11.09	Call	Bond Future	9310	9	9310	9	0.00
09/09/2021	R213 On 04-November-21	11.11	Call	Bond Future	9405	10	9405	10	0.00
09/09/2021	R213 On 04-November-21	11.09	Put	Bond Future	22	0	22	0	0.00
09/09/2021	R213 On 04-November-21	11.10	Put	Bond Future	22	0	22	0	0.00
09/09/2021	R213 On 04-November-21	11.11	Put	Bond Future	21	0	21	0	0.00
09/09/2021	R213 On 03-February-22			Bond Future	9.48	88.3381	9.4836	88.3381	0.00
09/09/2021	R213 On 03-February-22	9.97	Call	Bond Future	3866	4	3866	4	0.00
09/09/2021	R213 On 03-February-22	9.96	Call	Bond Future	3830	4	3830	4	0.00
09/09/2021	R213 On 03-February-22	10.15	Call	Bond Future	4544	5	4544	5	0.00
09/09/2021	R213 On 03-February-22	9.58	Call	Bond Future	2570	3	2570	3	0.00
09/09/2021	R213 On 03-February-22	10.25	Call	Bond Future	4936	5	4936	5	0.00
09/09/2021	R213 On 03-February-22	10.60	Call	Bond Future	6367	6	6367	6	0.00
09/09/2021	R213 On 03-February-22	9.22	Call	Bond Future	1616	2	1616	2	430.00
09/09/2021	R213 On 03-February-22	10.17	Call	Bond Future	4622	5	4622	5	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2021	R213 On 03-February-22	9.15	Call	Bond Future	1457	2	1457	2	220.00
09/09/2021	R213 On 03-February-22	9.76	Call	Bond Future	3133	3	3133	3	0.00
09/09/2021	R213 On 03-February-22	9.98	Call	Bond Future	3902	4	3902	4	0.00
09/09/2021	R213 On 03-February-22	8.63	Call	Bond Future	565	1	565	1	200.00
09/09/2021	R213 On 03-February-22	8.80	Call	Bond Future	799	1	799	1	102.00
09/09/2021	R213 On 03-February-22	10.00	Call	Bond Future	3975	4	3975	4	0.00
09/09/2021	R213 On 03-February-22	10.67	Call	Bond Future	6661	7	6661	7	0.00
09/09/2021	R213 On 03-February-22	10.67	Put	Bond Future	555	1	555	1	220.00
09/09/2021	R213 On 03-February-22	10.00	Put	Bond Future	1245	1	1245	1	430.00
09/09/2021	R213 On 03-February-22	9.22	Put	Bond Future	3055	3	3055	3	0.00
09/09/2021	R213 On 03-February-22	10.60	Put	Bond Future	604	1	604	1	430.00
09/09/2021	R213 On 03-February-22	8.80	Put	Bond Future	4595	5	4595	5	0.00
09/09/2021	R213 On 03-February-22	9.98	Put	Bond Future	1276	1	1276	1	0.00
09/09/2021	R213 On 03-February-22	9.58	Put	Bond Future	2051	2	2051	2	200.00
09/09/2021	R213 On 03-February-22	8.63	Put	Bond Future	5338	5	5338	5	0.00
09/09/2021	R213 On 03-February-22	9.76	Put	Bond Future	1658	2	1658	2	102.00
09/09/2021	R213 On 03-February-22	10.17	Put	Bond Future	1017	1	1017	1	220.00
09/09/2021	R213 On 03-February-22	9.15	Put	Bond Future	3283	3	3283	3	0.00
09/09/2021	R213 On 03-February-22	10.25	Put	Bond Future	924	1	924	1	102.00
09/09/2021	R213 On 03-February-22	10.15	Put	Bond Future	1042	1	1042	1	200.00
09/09/2021	R213 On 03-February-22	9.96	Put	Bond Future	1307	1	1307	1	0.00
09/09/2021	R213 On 03-February-22	9.97	Put	Bond Future	1291	1	1291	1	0.00
09/09/2021	R213 On 05-May-22			Bond Future	9.67	85.8395	9.6710	85.8395	0.00
09/09/2021	R213 On 05-May-22	10.64	Call	Bond Future	6036	6	6036	6	0.00
09/09/2021	R213 On 05-May-22	10.65	Call	Bond Future	6074	6	6074	6	0.00
09/09/2021	R213 On 05-May-22	10.63	Call	Bond Future	5998	6	5998	6	0.00
09/09/2021	R213 On 05-May-22	10.65	Put	Bond Future	1139	1	1139	1	0.00
09/09/2021	R213 On 05-May-22	10.63	Put	Bond Future	1161	1	1161	1	0.00
09/09/2021	R213 On 05-May-22	10.64	Put	Bond Future	1150	1	1150	1	0.00
09/09/2021	R213 On 04-August-22			Bond Future	9.87	86.8284	9.8696	86.8284	0.00
09/09/2021	R213 On 04-August-22	9.90	Call	Bond Future	3273	3	3273	3	0.00
09/09/2021	R213 On 04-August-22	9.89	Call	Bond Future	3246	3	3246	3	0.00
09/09/2021	R213 On 04-August-22	9.88	Call	Bond Future	3220	3	3220	3	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2021	R213 On 04-August-22	9.90	Put	Bond Future	3119	3	3119	3	0.00
09/09/2021	R213 On 04-August-22	9.88	Put	Bond Future	3167	3	3167	3	0.00
09/09/2021	R213 On 04-August-22	9.89	Put	Bond Future	3143	3	3143	3	0.00
09/09/2021	R214 On 04-November-21			Bond Future	10.55	68.2092	10.5491	68.2092	17,810.00
09/09/2021	R214 On 04-November-21	12.48	Call	Bond Future	10211	10	10211	10	0.00
09/09/2021	R214 On 04-November-21	12.47	Call	Bond Future	10165	10	10165	10	0.00
09/09/2021	R214 On 04-November-21	12.46	Call	Bond Future	10120	10	10120	10	0.00
09/09/2021	R214 On 04-November-21	12.46	Put	Bond Future	29	0	29	0	0.00
09/09/2021	R214 On 04-November-21	12.48	Put	Bond Future	28	0	28	0	0.00
09/09/2021	R214 On 04-November-21	12.47	Put	Bond Future	29	0	29	0	0.00
09/09/2021	R214 On 03-February-22			Bond Future	10.72	68.9822	10.7198	68.9822	0.00
09/09/2021	R214 On 03-February-22	11.40	Call	Bond Future	4928	5	4928	5	0.00
09/09/2021	R214 On 03-February-22	11.39	Call	Bond Future	4887	5	4887	5	0.00
09/09/2021	R214 On 03-February-22	11.41	Call	Bond Future	4968	5	4968	5	0.00
09/09/2021	R214 On 03-February-22	11.39	Put	Bond Future	1137	1	1137	1	0.00
09/09/2021	R214 On 03-February-22	11.40	Put	Bond Future	1124	1	1124	1	0.00
09/09/2021	R214 On 03-February-22	11.41	Put	Bond Future	1112	1	1112	1	0.00
09/09/2021	R214 On 05-May-22			Bond Future	10.89	66.5096	10.8869	66.5096	0.00
09/09/2021	R214 On 05-May-22	11.74	Call	Bond Future	6028	6	6028	6	0.00
09/09/2021	R214 On 05-May-22	11.73	Call	Bond Future	5990	6	5990	6	0.00
09/09/2021	R214 On 05-May-22	11.75	Call	Bond Future	6067	6	6067	6	0.00
09/09/2021	R214 On 05-May-22	11.73	Put	Bond Future	1435	1	1435	1	0.00
09/09/2021	R214 On 05-May-22	11.74	Put	Bond Future	1423	1	1423	1	0.00
09/09/2021	R214 On 05-May-22	11.75	Put	Bond Future	1410	1	1410	1	0.00
09/09/2021	R214 On 04-August-22			Bond Future	11.06	67.2718	11.0612	67.2718	0.00
09/09/2021	R214 On 04-August-22	10.98	Call	Bond Future	3335	3	3335	3	0.00
09/09/2021	R214 On 04-August-22	10.97	Call	Bond Future	3307	3	3307	3	0.00
09/09/2021	R214 On 04-August-22	10.99	Call	Bond Future	3363	3	3363	3	0.00
09/09/2021	R214 On 04-August-22	10.98	Put	Bond Future	3790	4	3790	4	0.00
09/09/2021	R214 On 04-August-22	10.97	Put	Bond Future	3819	4	3819	4	0.00
09/09/2021	R214 On 04-August-22	10.99	Put	Bond Future	3761	4	3761	4	0.00
09/09/2021	R248 On 04-November-21			Bond Future	10.52	86.0586	10.5174	86.0586	168,153.00
09/09/2021	R248 On 04-November-21	12.84	Call	Bond Future	14994	15	14994	15	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2021	R248 On 04-November-21	12.83	Call	Bond Future	14941	15	14941	15	0.00
09/09/2021	R248 On 04-November-21	10.30	Call	Bond Future	1240	1	1240	1	0.00
09/09/2021	R248 On 04-November-21	9.60	Call	Bond Future	115	0	115	0	0.00
09/09/2021	R248 On 04-November-21	10.20	Call	Bond Future	961	1	961	1	1,050.00
09/09/2021	R248 On 04-November-21	12.85	Call	Bond Future	15048	15	15048	15	0.00
09/09/2021	R248 On 04-November-21	10.80	Call	Bond Future	3268	3	3268	3	1,050.00
09/09/2021	R248 On 04-November-21	10.20	Put	Bond Future	3455	3	3455	3	0.00
09/09/2021	R248 On 04-November-21	12.85	Put	Bond Future	12	0	12	0	0.00
09/09/2021	R248 On 04-November-21	10.80	Put	Bond Future	1150	1	1150	1	0.00
09/09/2021	R248 On 04-November-21	9.60	Put	Bond Future	7686	8	7686	8	0.00
09/09/2021	R248 On 04-November-21	12.83	Put	Bond Future	13	0	13	0	0.00
09/09/2021	R248 On 04-November-21	10.30	Put	Bond Future	2935	3	2935	3	0.00
09/09/2021	R248 On 04-November-21	12.84	Put	Bond Future	13	0	13	0	0.00
09/09/2021	R248 On 03-February-22			Bond Future	10.69	87.0338	10.6856	87.0338	0.00
09/09/2021	R248 On 03-February-22	11.49	Call	Bond Future	6830	7	6830	7	0.00
09/09/2021	R248 On 03-February-22	11.48	Call	Bond Future	6778	7	6778	7	0.00
09/09/2021	R248 On 03-February-22	11.47	Call	Bond Future	6726	7	6726	7	0.00
09/09/2021	R248 On 03-February-22	10.50	Call	Bond Future	2387	2	2387	2	1,300.00
09/09/2021	R248 On 03-February-22	9.80	Call	Bond Future	642	1	642	1	1,300.00
09/09/2021	R248 On 03-February-22	10.50	Put	Bond Future	3791	4	3791	4	0.00
09/09/2021	R248 On 03-February-22	9.80	Put	Bond Future	7726	8	7726	8	0.00
09/09/2021	R248 On 03-February-22	11.49	Put	Bond Future	1193	1	1193	1	0.00
09/09/2021	R248 On 03-February-22	11.47	Put	Bond Future	1220	1	1220	1	0.00
09/09/2021	R248 On 03-February-22	11.48	Put	Bond Future	1206	1	1206	1	0.00
09/09/2021	R248 On 05-May-22			Bond Future	10.85	83.6372	10.8502	83.6372	0.00
09/09/2021	R248 On 05-May-22	11.81	Call	Bond Future	8069	8	8069	8	0.00
09/09/2021	R248 On 05-May-22	11.80	Call	Bond Future	8020	8	8020	8	0.00
09/09/2021	R248 On 05-May-22	11.79	Call	Bond Future	7970	8	7970	8	0.00
09/09/2021	R248 On 05-May-22	11.79	Put	Bond Future	1614	2	1614	2	0.00
09/09/2021	R248 On 05-May-22	11.81	Put	Bond Future	1587	2	1587	2	0.00
09/09/2021	R248 On 05-May-22	11.80	Put	Bond Future	1601	2	1601	2	0.00
09/09/2021	R248 On 04-August-22			Bond Future	11.02	84.5959	11.0221	84.5959	0.00
09/09/2021	R248 On 04-August-22	11.00	Call	Bond Future	4332	4	4332	4	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/09/2021	R248 On 04-August-22	10.99	Call	Bond Future	4296	4	4296	4	0.00
09/09/2021	R248 On 04-August-22	10.98	Call	Bond Future	4260	4	4260	4	0.00
09/09/2021	R248 On 04-August-22	10.98	Put	Bond Future	4559	5	4559	5	0.00
09/09/2021	R248 On 04-August-22	10.99	Put	Bond Future	4523	4	4523	4	0.00
09/09/2021	R248 On 04-August-22	11.00	Put	Bond Future	4488	4	4488	4	0.00